

Amendments to the Specification

Please replace the paragraph at page 14, lines 20 through 31 with the following amended paragraph:

1) A first customer buys 10 bonds at 99-16_{1/2}. 15 seconds later, a second customer sells 10 at 99-08. The price improvement process takes the average of the 2 prices, and applies this to the first customer buy and the second customer sell so that each customer receives a price improvement of $[[1/8]]$ 1/16 of a point;

2) A first customer sells 10 bonds at 99-08. A second customer, 15 seconds later, buys 10 at 99-16. As above, the price improvement process takes the average of the 2 prices, and applies this to the first customer buy and the second customer sell so that each customer receives a price improvement of $[[1/8]]$ 1/16 of a point;